

**NCP(S) GUARANTEE FUND CONTRIBUTION PROJECTION
BY POSITION**

- Report ID** : GFR616
- Report Name** : *NCP(s) Guarantee Fund Contribution Projection By Position*
- Purpose** : This report is provided to General Clearing Participant (GCP) showing the projected Guarantee Fund (GF) contribution of its underlying Non-Clearing Participant(s) (NCP(s)) or Non-China Connect Clearing Participant(s) (NCCCCP(s)). The average projected position executed for each NCP/ NCCCCP is shown on the report and is used as the basis for the projection of the NCP/ NCCCCP's GF contribution.
- Time available:** Around 12:00 noon after completion of the Guarantee Fund review processing.
Monthly GF review is performed on a regular basis on the first business day of every month. Ad hoc GF review may be carried out if HKSCC considers necessary in response to changing market conditions.
- Frequency** : Monthly and ad hoc

Section 4.3

Report Description

This key refers to the NCP(s) Guarantee Fund Contribution Projection By Position sample 4.3.17d.

X-Ref	Field Name	Description
(1)	GFR616	Report ID for <i>NCP(s)/ NCCCP(s) Guarantee Fund Contribution Projection By Position</i>
(2)	RUN DATE	Date of running the report
(3)	RUN TIME	Time of running the report
(4)	DATE	Date of running the report
(5)	PARTICIPANT ID	Participant identity assigned
(6)	PARTICIPANT NAME	Participant Name
(7)	NCP FIRM ID	Firm ID of the GCP's underlying NCP/ NCCCP (For China Connect Markets, Firm ID of the NCCCP or NCP which appoints different GCP for clearing of its China Connect Securities trades will be assigned with a prefix "8")
(8)	FIRM NAME	Firm Name of the GCP's underlying NCP/ NCCCP
(9)	AVERAGE PROJECTED POSITION	The daily average projected position for the trades executed by the GCP's underlying NCP/ NCCCP converted into HKD equivalent
(10)	PROJECTED GUARANTEE FUND CONTRIBUTION	The projected GF contribution of the underlying NCP/ NCCCP, calculated based on the average projected position of the NCP/ NCCCP and the GCP's required Basic and Dynamic Contributions